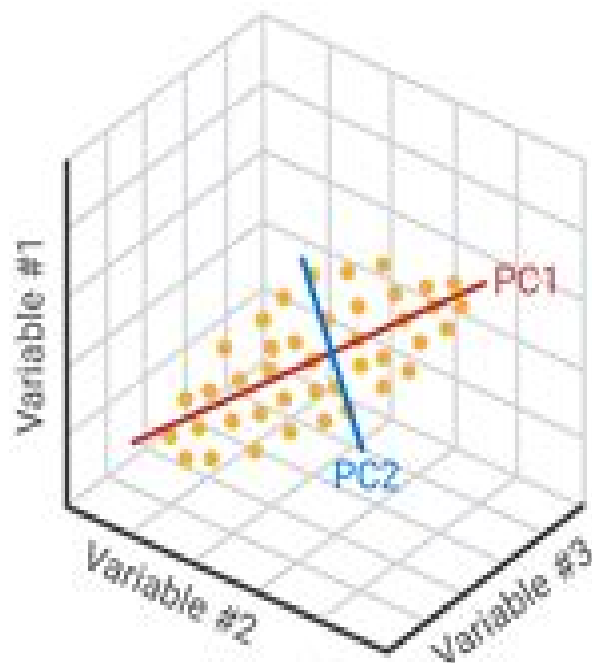


# Principal Component Analysis (PCA) Transformation

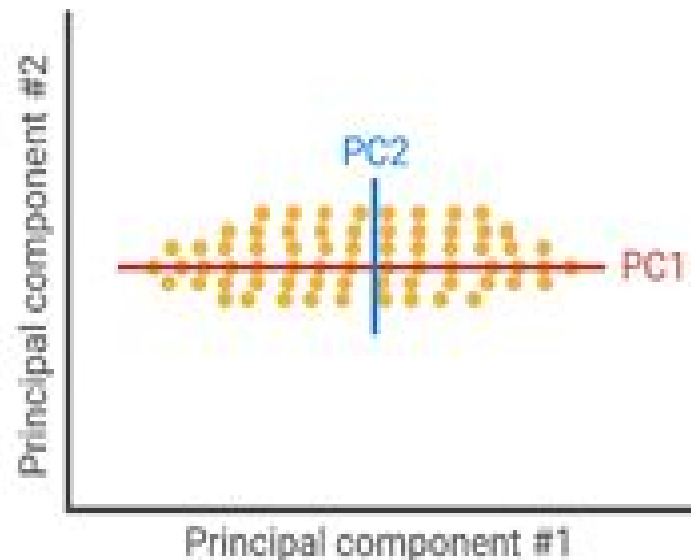
Original data  
(high-dimensions)



PCA dimensionality  
reduction



Lower-dimensional  
embedding



- Maximize variance along **PC1**
- Minimize residuals along **PC2**

# Principal Components Analysis Cmu Statistics

**Patrick Vollmar**



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